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A releasable and retrievable vascular filter system comprising a filter, a porous filter membrane attached to the filter, and an anti-migration feature for causing the filter to remain substantially stationary in the lumen of the vessel during the clinical procedure. The releasable and retrievable vascular filter system minimizes or substantially eliminates filter movement during the procedure, which may result in damage to the lumen, and/or the release of embolic particulates captured within the filter. The releasable and retrievable vascular filter system also allows for guidewire exchanges, which may be necessary for successful completion of the clinical procedure.